

Portfolio Loading
“Curve” Building
Model Calibration



t_0 Pricing
Market Simulation
Forward Pricing



Aggregation
Collateral Modeling
Exposure Analytics



Trade data (xml)

Market data

Configuration (xml)



NPV Report
Cashflow Report

NPV Cube



Exposure Reports
XVA Reports

Net NPV Cube



Processing

Input

Output

Interactive Visualisation:
Evolution of Exposure and NPV distributions